

Prove that

$$I = \int_0^{\infty} \int_0^1 \frac{\log(1+y) \log^2(1+x^2)}{x(1+y^2)} dx dy = \frac{G\zeta(3)}{8} + \frac{\pi}{32} \log(2)$$

where, $\zeta(3)$ is the Apery's constant.

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$$I = \int_0^{\infty} \int_0^1 \frac{\log(1+y) \log^2(1+x^2)}{x(1+y^2)} dx dy = \int_0^1 \frac{\log^2(1+x^2)}{x} dx * \int_0^{\infty} \frac{\log(1+y)}{1+y^2} dy = I_1 * I_2$$

$$I_1 = \int_0^1 \frac{\log^2(1+x^2)}{x} dx \Bigg|_{x^2=m} = \frac{1}{2} \int_0^1 \frac{\log^2(1+m)}{m} dm = \frac{1}{8} \zeta(3)$$

$$\begin{aligned} I_2 &= \int_0^{\infty} \frac{\log(1+y)}{1+y^2} dy = \int_0^1 \frac{\log(1+y)}{1+y^2} dy + \int_1^{\infty} \frac{\log(1+y)}{1+y^2} dy \\ &= \int_0^1 \frac{\log(1+y)}{1+y^2} dy + \left\{ \int_0^1 \frac{\log(1+y)}{1+y^2} dy - \int_0^1 \frac{\log(y)}{1+y^2} dy \right\} \\ &= 2 \int_0^1 \frac{\log(1+y)}{1+y^2} dy - \int_0^1 \frac{\log(y)}{1+y^2} dy = \frac{\pi}{4} \log(2) + G \end{aligned}$$

$$I = I_1 * I_2 = \frac{1}{8} \zeta(3) \left\{ \frac{\pi}{4} \log(2) + G \right\} = \frac{G\zeta(3)}{8} + \frac{\pi}{32} \zeta(3) \log(2)$$

Note: $\int_0^1 \frac{\log^2(1+m)}{m} dm = \frac{1}{4} \zeta(3)$ and $\int_0^1 \frac{\log(1+y)}{1+y^2} dy = \frac{\pi}{8} \log(2)$